## **EAST Search History**

Ref #	Hits	Search Query	DBs	Default Operator	Plurals	Time Stamp	
L6	8	rubinstein and (implied adj volatility)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/26 10:30	( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( )
L7	3	((cox and rubinstein) or CRR) and (implied adj volatility)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR .	ON	2007/07/26 10:31	Fand Fand Contains Contains
S1	9	"5946668"	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/24 15:55	\\ \d'_{\chi_0} \\ \d'_1 \\ \d'_1 \\ \d'_2 \\ \d'_1 \\ \d'_2 \\ \d'_1 \\ \d'_2 \\ \d'_2 \\ \d'_1 \\ \d'_2 \\ \d
S2	2	("20010032157").PN.	US-PGPUB; USPAT; USOGR; EPO; JPO; DERWENT	OR	OFF	2007/07/24 15:56	$\left\{\begin{array}{c} o_{b} \end{array}\right\}$
S3	2	("20010034682"),PN.	US-PGRUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	OFF	2007/07/24 15:56	
54	172	implied adj volatility	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/24 17:11	
S6	129	(implied adj volatility) and (option near3 price)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/24 17:12	
<b>S</b> 7	167	(implied adj volatility) and option	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON .	2007/07/25 07:33	
S8	49	(calculat\$3 determin\$3) near3 (implied adj volatility)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/25 14:11	bord ling mondi

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## **EAST Search History**

S9	19952	"49" and (kappa vega)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/25 14:11
S10	791	"49" and (option near3 price)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/25 14:12
S11	44	S8 and (option near3 price)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/25 16:24
S12	102	(calculat\$3 determin\$5) near3 (option adj price)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/25 14:18
S13	35	S12 and (implied adj volatility)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/25 14:23
S14	33	S13 and (option near3 (period term expir\$5))	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/25 14:25
S15	49	(calculat\$3 determin\$3) near3 (implied adj volatility)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/25 16:24
S16	44	S15 and (option near3 price)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/25 16:24
S17	. 14	S16 and (vega)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/25 16:31
S18	102	(calculat\$3 determin\$5) near3 (option adj price)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/25 16:31

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## **EAST Search History**

S19	35	S18 and (implied adj volatility)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR .	ON	2007/07/25 16:31
S20	33	S19 and (option near3 (period term expir\$5))	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/25 16:31
S21	3	S17 and S20	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/25 16:32
S22	51	(implied adj volatility) and (vega kappa)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT	OR	ON	2007/07/25 16:57